

# Javier Perote

## List of Publications by Year in descending order

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Version: 2024-02-01

62  
papers

912  
citations

471061

17  
h-index

552369

26  
g-index

63  
all docs

63  
docs citations

63  
times ranked

530  
citing authors

#	ARTICLE	IF	CITATIONS
1	Semi-nonparametric risk assessment with cryptocurrencies. <i>Research in International Business and Finance</i> , 2022, 59, 101567.	3.1	9
2	Has the interaction between skewness and kurtosis of asset returns information content for risk forecasting?. <i>Finance Research Letters</i> , 2022, 49, 103105.	3.4	2
3	Backtesting expected shortfall for world stock index <scp>ETFs</scp> with extreme value theory and <scp>Gram-Charlier</scp> mixtures. <i>International Journal of Finance and Economics</i> , 2021, 26, 4163-4189.	1.9	6
4	Modeling Electricity Price and Quantity Uncertainty: An Application for Hedging with Forward Contracts. <i>Energies</i> , 2021, 14, 3345.	1.6	5
5	Firm size and economic concentration: An analysis from a lognormal expansion. <i>PLoS ONE</i> , 2021, 16, e0254487.	1.1	1
6	Moral hazard index for credit risk to SMEs. <i>International Economics</i> , 2021, , .	1.6	1
7	Risk quantification for commodity ETFs: Backtesting value-at-risk and expected shortfall. <i>International Review of Financial Analysis</i> , 2020, 70, 101163.	3.1	22
8	Retrieving the implicit risk neutral density of WTI options with a semi-nonparametric approach. <i>North American Journal of Economics and Finance</i> , 2020, 54, 100862.	1.8	5
9	The demand for Divisia money in the United States: evidence from the CFS Divisia M3 aggregate. <i>Applied Economics Letters</i> , 2020, 27, 41-45.	1.0	7
10	Uncertainty in electricity markets from a semi-nonparametric approach. <i>Energy Policy</i> , 2020, 137, 111091.	4.2	12
11	Determinants of the Public Debt in the Eurozone and Its Sustainability Amid the Covid-19 Pandemic. <i>Sustainability</i> , 2020, 12, 6456.	1.6	25
12	Portfolio Risk Assessment under Dynamic (Equi)Correlation and Semi-Nonparametric Estimation: An Application to Cryptocurrencies. <i>Mathematics</i> , 2020, 8, 2110.	1.1	4
13	Risk quantification and validation for Bitcoin. <i>Operations Research Letters</i> , 2020, 48, 534-541.	0.5	28
14	A Comparison of the Risk Quantification in Traditional and Renewable Energy Markets. <i>Energies</i> , 2020, 13, 2805.	1.6	9
15	Market-crash forecasting based on the dynamics of the alpha-stable distribution. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 557, 124876.	1.2	8
16	Expected shortfall assessment in commodity (L)ETF portfolios with semi-nonparametric specifications. <i>European Journal of Finance</i> , 2019, 25, 1746-1764.	1.7	11
17	The drivers of Bitcoin demand: A short and long-run analysis. <i>International Review of Financial Analysis</i> , 2019, 62, 21-34.	3.1	51
18	Flexible distribution functions, higher-order preferences and optimal portfolio allocation. <i>Quantitative Finance</i> , 2019, 19, 699-703.	0.9	13

#	ARTICLE	IF	CITATIONS
19	Moral hazard and default risk of SMEs with collateralized loans. Finance Research Letters, 2018, 26, 95-99.	3.4	18
20	Insider Trading and Corporate Governance in the Banking Sector. New Lessons on the Entrenchment Effect. CSR, Sustainability, Ethics & Governance, 2018, , 219-233.	0.2	1
21	Efficiency and Sustainability in Teamwork: The Role of Entry Costs. Sustainability, 2018, 10, 2334.	1.6	1
22	Measuring firm size distribution with semi-nonparametric densities. Physica A: Statistical Mechanics and Its Applications, 2017, 485, 35-47.	1.2	12
23	The Return Performance of Cubic Market Model: An Application to Emerging Markets. Emerging Markets Finance and Trade, 2017, 53, 2233-2241.	1.7	2
24	The kidnapping of Europe: High-order moments' transmission between developed and emerging markets. Emerging Markets Review, 2017, 31, 96-115.	2.2	35
25	Moments expansion densities for quantifying financial risk. North American Journal of Economics and Finance, 2017, 42, 53-69.	1.8	7
26	Multivariate approximations to portfolio return distribution. Computational and Mathematical Organization Theory, 2017, 23, 347-361.	1.5	3
27	The Lazarillo's game: Sharing resources with asymmetric conditions. PLoS ONE, 2017, 12, e0180421.	1.1	4
28	The Productivity of Top Researchers: A Semi-Nonparametric Approach. SSRN Electronic Journal, 2016, , .	0.4	0
29	The productivity of top researchers: a semi-nonparametric approach. Scientometrics, 2016, 109, 891-915.	1.6	17
30	Effects of opportunistic behaviors on security markets: an experimental approach to insider trading and earnings management. Economia Politica, 2016, 33, 379-402.	1.2	6
31	Multivariate moments expansion density: Application of the dynamic equicorrelation model. Journal of Banking and Finance, 2016, 72, S216-S232.	1.4	24
32	Strategic behavior in regressions: an experimental study. Theory and Decision, 2015, 79, 517-546.	0.5	5
33	Semi-nonparametric VaR forecasts for hedge funds during the recent crisis. Physica A: Statistical Mechanics and Its Applications, 2014, 401, 330-343.	1.2	11
34	VaR performance during the subprime and sovereign debt crises: An application to emerging markets. Emerging Markets Review, 2014, 20, 23-41.	2.2	21
35	Insider Trading, Earnings and Stock Based Compensation: A View to Speculation. Advances in Intelligent Systems and Computing, 2014, , 123-130.	0.5	0
36	Gram-Charlier densities: Maximum likelihood versus the method of moments. Insurance: Mathematics and Economics, 2012, 51, 531-537.	0.7	19

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37	On the stability of the constant relative risk aversion (CRRA) utility under high degrees of uncertainty. <i>Economics Letters</i> , 2012, 115, 244-248.	0.9	15
38	Forecasting Heavy-Tailed Densities with Positive Edgeworth and Gram-Charlier Expansions*. <i>Oxford Bulletin of Economics and Statistics</i> , 2012, 74, 600-627.	0.9	27
39	Estimating Semi-Nonparametric Densities by the Method of Moments. <i>Studies in Fuzziness and Soft Computing</i> , 2012, , 435-448.	0.6	0
40	Multivariate semi-nonparametric distributions with dynamic conditional correlations. <i>International Journal of Forecasting</i> , 2011, 27, 347-364.	3.9	30
41	Gram-Charlier densities: a multivariate approach. <i>Quantitative Finance</i> , 2009, 9, 855-868.	0.9	27
42	Selfish-biased conditional cooperation: On the decline of contributions in repeated public goods experiments. <i>Journal of Economic Psychology</i> , 2009, 30, 52-60.	1.1	118
43	Bidding as if risk neutral in experimental first price auctions without information feedback. <i>Experimental Economics</i> , 2008, 11, 190-202.	1.0	26
44	What Enhances Insider Trading Profitability?. <i>Atlantic Economic Journal</i> , 2007, 35, 173-188.	0.3	8
45	WITHIN-TEAM COMPETITION IN THE MINIMUM EFFORT COORDINATION GAME. <i>Pacific Economic Review</i> , 2006, 11, 247-266.	0.7	18
46	Corporate governance mechanisms and their impact on firm value. <i>Corporate Ownership and Control</i> , 2006, 4, 25-36.	0.5	21
47	Positive Definiteness of Multivariate Densities Based on Hermite Polynomials. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	2
48	The multivariate Edgeworth-Sargan density. <i>Spanish Economic Review</i> , 2004, 6, 77-96.	1.0	22
49	Strategy-proof estimators for simple regression. <i>Mathematical Social Sciences</i> , 2004, 47, 153-176.	0.3	24
50	Measuring the Impact of Corporate Investment Announcements on Share Prices: The Spanish Experience. <i>Journal of Business Finance and Accounting</i> , 2003, 30, 715-747.	1.5	33
51	Value at Risk of Non-Normal Portfolios. <i>Revista Espanola De Financiacion Y Contabilidad</i> , 2003, 32, 290-310.	0.3	1
52	An investigation of insider trading profits in the Spanish stock market. <i>Quarterly Review of Economics and Finance</i> , 2002, 42, 73-94.	1.5	69
53	The Ability of Multivariate Edgeworth-Sargan Density Capturing Financial Data Behaviour. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	0
54	Testing densities with financial data: an empirical comparison of the EdgeworthSargan density to the Students t. <i>European Journal of Finance</i> , 2000, 6, 225-239.	1.7	53

#	ARTICLE	IF	CITATIONS
55	Dynamic selection of Gram-Charlier expansions with risk targets: an application to cryptocurrencies. Risk Management, 0, , 1.	1.2	0
56	Higher-Order Risk Preferences, Constant Relative Risk Aversion and the Optimal Portfolio Allocation. SSRN Electronic Journal, 0, , .	0.4	5
57	Measuring Value at Risk of Portfolios under the Edgeworth-Sargan Distribution. SSRN Electronic Journal, 0, , .	0.4	5
58	Measuring Firm Size Distribution with Semi-Nonparametric Densities. SSRN Electronic Journal, 0, , .	0.4	0
59	Implicit Probability Distribution for WTI Options: The Black Scholes vs. the Semi-Nonparametric Approach. SSRN Electronic Journal, 0, , .	0.4	0
60	Implicit Probability Distribution for WTI Options: The Black Scholes vs. The Semi-Nonparametric Approach. SSRN Electronic Journal, 0, , .	0.4	0
61	Firm Size and Concentration Inequality: A Flexible Extension of Gibrat's Law. SSRN Electronic Journal, 0, , .	0.4	0
62	Technical note: Modified variance incorporating high-order moments in risk measure with Gram-Charlier returns. Engineering Economist, 0, , 1-16.	0.3	0